



13-279

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers
Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, June 14, 2013

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As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below.

The rates will be effective after the close of business on

Tuesday, June 18, 2013.

Current rates as of:

Friday, June 14, 2013.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
LEAN HOG FUTURES (LN)								
LN	Spec		Increase	USD	1,418	1,050	1,688	1,250
LN	Hedge/Member		Increase	USD	1,050	1,050	1,250	1,250
CRUDE OIL SPREADS - Outright Rates								
LLS (ARGUS) V WTI FUT (WJ)								
WJ	Spec	Mnth 1	Decrease	USD	3,300	3,000	2,860	2,600
WJ	Hedge/Member	Mnth 1	Decrease	USD	3,000	3,000	2,600	2,600
WJ	Spec	Mnths 2-3	Decrease	USD	2,200	2,000	1,760	1,600
WJ	Hedge/Member	Mnths 2-3	Decrease	USD	2,000	2,000	1,600	1,600
WJ	Spec	Mnths 4+	Decrease	USD	1,760	1,600	1,320	1,200
WJ	Hedge/Member	Mnths 4+	Decrease	USD	1,600	1,600	1,200	1,200
ELECTRICITY - Outright Rates								
ERCOT NRTH 345 KV HUB 5 MW OFFPK S (I6)								
I6	Spec	Mnth 1	Decrease	USD	165	150	110	100
I6	Hedge/Member	Mnth 1	Decrease	USD	150	150	100	100
I6	Spec	Mnth 2	Decrease	USD	110	100	77	70
I6	Hedge/Member	Mnth 2	Decrease	USD	100	100	70	70
ERCOT NRTH 345 KV HUB 5 MW PEAK FUT (I5)								
I5	Spec	Mnth 1	Increase	USD	2,200	2,000	3,300	3,000
I5	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	3,000	3,000
I5	Spec	Mnth 2	Increase	USD	2,200	2,000	3,300	3,000
I5	Hedge/Member	Mnth 2	Increase	USD	2,000	2,000	3,000	3,000
I5	Spec	Mnths 3-11	Increase	USD	1,375	1,250	1,650	1,500
I5	Hedge/Member	Mnths 3-11	Increase	USD	1,250	1,250	1,500	1,500
ERCOT STH 345 KV HUB MW PEAK FUT (I9)								
I9	Spec	Mnth 1	Increase	USD	2,750	2,500	3,300	3,000
I9	Hedge/Member	Mnth 1	Increase	USD	2,500	2,500	3,000	3,000
I9	Spec	Mnth 2	Increase	USD	1,925	1,750	3,025	2,750
I9	Hedge/Member	Mnth 2	Increase	USD	1,750	1,750	2,750	2,750
ERCOT WEST 345 KV HUB 5 MW OFFPK S (O1)								
O1	Spec	Mnth 1	Decrease	USD	165	150	110	100
O1	Hedge/Member	Mnth 1	Decrease	USD	150	150	100	100
O1	Spec	Mnth 2	Decrease	USD	110	100	77	70
O1	Hedge/Member	Mnth 2	Decrease	USD	100	100	70	70
ISO NEW ENGLAND OFF-PEAK LMP FUT (KI)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
KI	Spec	Mnths 12+	Decrease	USD	4,400	4,000	3,300	3,000
KI	Hedge/Member	Mnths 12+	Decrease	USD	4,000	4,000	3,000	3,000
ISO NEW ENGLAND PEAK LMP FUT (NI)								
NI	Spec	Mnths 3-11	Decrease	USD	5,500	5,000	4,400	4,000
NI	Hedge/Member	Mnths 3-11	Decrease	USD	5,000	5,000	4,000	4,000
NI	Spec	Mnths 12+	Decrease	USD	5,500	5,000	4,400	4,000
NI	Hedge/Member	Mnths 12+	Decrease	USD	5,000	5,000	4,000	4,000
MDWST ISO INDIANA HUB 5MWPK CAL MO (PDM)								
PDM	Spec	Mnths 12+	Decrease	USD	330	300	220	200
PDM	Hedge/Member	Mnths 12+	Decrease	USD	300	300	200	200
MISO INDIANA HUB PEAK MONTH FUT (EM)								
EM	Spec	Mnth 2	Increase	USD	2,750	2,500	3,300	3,000
EM	Hedge/Member	Mnth 2	Increase	USD	2,500	2,500	3,000	3,000
NEPOOL CONECTIC 5MW D AH PK (P2)								
P2	Spec	Mnths 12+	Decrease	USD	440	400	330	300
P2	Hedge/Member	Mnths 12+	Decrease	USD	400	400	300	300
NEPOOL INTR HUB 5MW D AH O PK (H2)								
H2	Spec	Mnth 2	Decrease	USD	55	50	44	40
H2	Hedge/Member	Mnth 2	Decrease	USD	50	50	40	40
H2	Spec	Mnths 3-11	Decrease	USD	28	25	22	20
H2	Hedge/Member	Mnths 3-11	Decrease	USD	25	25	20	20
H2	Spec	Mnths 12+	Decrease	USD	22	20	17	15
H2	Hedge/Member	Mnths 12+	Decrease	USD	20	20	15	15
NEPOOL INTR HUB 5MW D AH PK (U6)								
U6	Spec	Mnths 3-11	Decrease	USD	550	500	440	400
U6	Hedge/Member	Mnths 3-11	Decrease	USD	500	500	400	400
U6	Spec	Mnths 12+	Decrease	USD	550	500	385	350
U6	Hedge/Member	Mnths 12+	Decrease	USD	500	500	350	350
NEPOOL MAINE 5MW D AH PK (P9)								
P9	Spec	Mnths 3-11	Decrease	USD	550	500	440	400
P9	Hedge/Member	Mnths 3-11	Decrease	USD	500	500	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEPOOL NE MASS 5MW D AH O PK (P8)								
P8	Spec	Mnth 2	Decrease	USD	55	50	44	40
P8	Hedge/Member	Mnth 2	Decrease	USD	50	50	40	40
P8	Spec	Mnths 3-11	Decrease	USD	28	25	22	20
P8	Hedge/Member	Mnths 3-11	Decrease	USD	25	25	20	20
P8	Spec	Mnths 12+	Decrease	USD	22	20	17	15
P8	Hedge/Member	Mnths 12+	Decrease	USD	20	20	15	15
NEPOOL NE MASS 5MW D AH PK (P7)								
P7	Spec	Mnths 3-11	Decrease	USD	550	500	440	400
P7	Hedge/Member	Mnths 3-11	Decrease	USD	500	500	400	400
P7	Spec	Mnth 12+	Decrease	USD	440	400	330	300
P7	Hedge/Member	Mnth 12+	Decrease	USD	400	400	300	300
NEPOOL NEW HAMP 5MW D AH PK (U2)								
U2	Spec	Mnths 3-11	Decrease	USD	550	500	440	400
U2	Hedge/Member	Mnths 3-11	Decrease	USD	500	500	400	400
NEPOOL RHD ISLD 5MW D AH PK (U4)								
U4	Spec	Mnths 3-11	Decrease	USD	550	500	440	400
U4	Hedge/Member	Mnths 3-11	Decrease	USD	500	500	400	400
NEPOOL SE MASS 5MW D AH O PK (P5)								
P5	Spec	Mnth 2	Decrease	USD	55	50	44	40
P5	Hedge/Member	Mnth 2	Decrease	USD	50	50	40	40
P5	Spec	Mnths 3-11	Decrease	USD	28	25	22	20
P5	Hedge/Member	Mnths 3-11	Decrease	USD	25	25	20	20
NEPOOL SE MASS 5MW D AH PK (P4)								
P4	Spec	Mnths 3-11	Decrease	USD	550	500	440	400
P4	Hedge/Member	Mnths 3-11	Decrease	USD	500	500	400	400
NEPOOL W CNT MASS 5MW D AH O PK (L9)								
L9	Spec	Mnth 2	Decrease	USD	55	50	44	40
L9	Hedge/Member	Mnth 2	Decrease	USD	50	50	40	40
L9	Spec	Mnths 3-11	Decrease	USD	28	25	22	20
L9	Hedge/Member	Mnths 3-11	Decrease	USD	25	25	20	20
L9	Spec	Mnths 12+	Decrease	USD	22	20	17	15
L9	Hedge/Member	Mnths 12+	Decrease	USD	20	20	15	15

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEPOOL W CNTR M 5MW D AH PK (R6)								
R6	Spec	Mnths 3-11	Decrease	USD	550	500	440	400
R6	Hedge/Member	Mnths 3-11	Decrease	USD	500	500	400	400
R6	Spec	Mnths 12+	Decrease	USD	440	400	330	300
R6	Hedge/Member	Mnths 12+	Decrease	USD	400	400	300	300
NORTHERN ILLINOIS HUB MONTHLY (UM)								
UM	Spec	Mnth 1	Decrease	USD	7,700	7,000	6,600	6,000
UM	Hedge/Member	Mnth 1	Decrease	USD	7,000	7,000	6,000	6,000
NORTHERN ILLINOIS OFF-PEAK MONTHLY (UO)								
UO	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,400	4,000
UO	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,000	4,000
UO	Spec	Mnth 2	Decrease	USD	2,750	2,500	1,925	1,750
UO	Hedge/Member	Mnth 2	Decrease	USD	2,500	2,500	1,750	1,750
UO	Spec	Mnths 3-11	Decrease	USD	2,475	2,250	1,925	1,750
UO	Hedge/Member	Mnths 3-11	Decrease	USD	2,250	2,250	1,750	1,750
UO	Spec	Mnths 12+	Decrease	USD	2,200	2,000	1,925	1,750
UO	Hedge/Member	Mnths 12+	Decrease	USD	2,000	2,000	1,750	1,750
NYISO A (KA)								
KA	Spec	Mnths 3-11	Decrease	USD	1,375	1,250	1,155	1,050
KA	Hedge/Member	Mnths 3-11	Decrease	USD	1,250	1,250	1,050	1,050
KA	Spec	Mnths 12+	Decrease	USD	1,100	1,000	880	800
KA	Hedge/Member	Mnths 12+	Decrease	USD	1,000	1,000	800	800
NYISO ZONE A 5MW D AH PK (K3)								
K3	Spec	Mnths 3-11	Decrease	USD	275	250	231	210
K3	Hedge/Member	Mnths 3-11	Decrease	USD	250	250	210	210
K3	Spec	Mnths 12+	Decrease	USD	220	200	176	160
K3	Hedge/Member	Mnths 12+	Decrease	USD	200	200	160	160
PJM DAYTON DA PEAK (D7)								
D7	Spec	Mnths 12+	Increase	USD	110	100	220	200
D7	Hedge/Member	Mnths 12+	Increase	USD	100	100	200	200
PJM MONTHLY (JM)								
JM	Spec	Mnth 1	Decrease	USD	6,600	6,000	5,500	5,000
JM	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,000	5,000
PJM NI HUB 5MW REAL TIME PK (B3)								
B3	Spec	Mnths 3-11	Decrease	USD	303	275	220	200
B3	Hedge/Member	Mnths 3-11	Decrease	USD	275	275	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM WES HUB PEAK CAL MON REAL TIME (L1)								
L1	Spec	Mnths 12+	Decrease	USD	220	200	165	150
L1	Hedge/Member	Mnths 12+	Decrease	USD	200	200	150	150
PJM WES HUB PEAK LMP 50 MW (4S)								
4S	Spec	Mnths 12+	Decrease	USD	2,200	2,000	1,650	1,500
4S	Hedge/Member	Mnths 12+	Decrease	USD	2,000	2,000	1,500	1,500
FX - Outright Rates								
E-MICRO JPY/USD (MJY)								
MJY	Spec		Increase	USD	341	310	385	350
MJY	Hedge/Member		Increase	USD	310	310	350	350
E-MINI J-YEN FUTURE (J7)								
J7	Spec		Increase	USD	1,705	1,550	1,925	1,750
J7	Hedge/Member		Increase	USD	1,550	1,550	1,750	1,750
JAPANESE YEN FUTURES (JY)								
JY	Spec		Increase	USD	3,410	3,100	3,850	3,500
JY	Hedge/Member		Increase	USD	3,100	3,100	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
INTEREST RATES - Outright Rates								
EURODOLLAR 5 YEAR E-MINI BUNDLE (E5B)								
E5B	Spec		Decrease	USD	1,485	1,100	1,210	1,100
E5B	Hedge/Member		Decrease	USD	1,100	1,100	1,100	1,100
EURODOLLAR 5 YEAR BUNDLE (Y5)								
Y5	Spec		Decrease	USD	7,425	5,500	6,050	5,500
Y5	Hedge/Member		Decrease	USD	5,500	5,500	5,500	5,500
EMINI EURODOLLAR (YE)								
YE	Spec		Decrease	USD	338	250	275	250
YE	Hedge/Member		Decrease	USD	250	250	250	250
1 YR SYNTHETIC ED FUTURES SPREAD (SPO)								
SPO	Spec		Decrease	USD	405	300	330	300
SPO	Hedge/Member		Decrease	USD	300	300	300	300
10Y INTEREST RATE SWAP FUTURES (66)								
66	Spec		Decrease	USD	1,620	1,200	1,320	1,200
66	Hedge/Member		Decrease	USD	1,200	1,200	1,200	1,200
10Y TREASURY NOTE FUTURES (21)								
21	Spec		Decrease	USD	1,485	1,100	1,210	1,100
21	Hedge/Member		Decrease	USD	1,100	1,100	1,100	1,100
10-YEAR ON-THE-RUN TREASURY (TEN)								
TEN	Spec		Decrease	USD	2,025	1,500	1,650	1,500
TEN	Hedge/Member		Decrease	USD	1,500	1,500	1,500	1,500
13 WEEK TREASURY BILL FUTURES (TB)								
TB	Spec		Decrease	USD	405	300	330	300
TB	Hedge/Member		Decrease	USD	300	300	300	300
2 YEAR TREASURY NOTE FUTURES (26)								
26	Spec		Decrease	USD	304	225	248	225
26	Hedge/Member		Decrease	USD	225	225	225	225
20-YR INTEREST RATE SWAP FU FUTURES (I2)								
I2	Spec		Decrease	USD	1,350	1,000	1,100	1,000
I2	Hedge/Member		Decrease	USD	1,000	1,000	1,000	1,000
2-YEAR ON-THE-RUN TREASURY YIELD (TWO)								
TWO	Spec		Decrease	USD	236	175	193	175
TWO	Hedge/Member		Decrease	USD	175	175	175	175

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
3 YEAR TREASURY NOTE FUTURE (3YR)								
3YR	Spec		Decrease	USD	675	500	550	500
3YR	Hedge/Member		Decrease	USD	500	500	500	500
30 DAY FED FUND FUTURES (41)								
41	Spec	Month 1	Decrease	USD	270	200	220	200
41	Hedge/Member	Month 1	Decrease	USD	200	200	200	200
41	Spec	Months 2-4	Decrease	USD	338	250	275	250
41	Hedge/Member	Months 2-4	Decrease	USD	250	250	250	250
41	Spec	Months 5-12	Decrease	USD	473	350	385	350
41	Hedge/Member	Months 5-12	Decrease	USD	350	350	350	350
41	Spec	Months 13+	Decrease	USD	608	450	495	450
41	Hedge/Member	Months 13+	Decrease	USD	450	450	450	450
30 YR U.S. TREASURY BOND FUTURES (17)								
17	Spec		Decrease	USD	3,375	2,500	2,750	2,500
17	Hedge/Member		Decrease	USD	2,500	2,500	2,500	2,500
30Y INTEREST RATE SWAP FUTU (13)								
13	Spec		Decrease	USD	5,063	3,750	4,125	3,750
13	Hedge/Member		Decrease	USD	3,750	3,750	3,750	3,750
3-MONTH OVERNIGHT SWAP FUTURES (OSP)								
OSP	Spec	Tier 1	Decrease	USD	270	200	220	200
OSP	Hedge/Member	Tier 1	Decrease	USD	200	200	200	200
OSP	Spec	Tier 2	Decrease	USD	540	400	440	400
OSP	Hedge/Member	Tier 2	Decrease	USD	400	400	400	400
5 YR TREASURY NOTE FUTURES (25)								
25	Spec		Decrease	USD	743	550	605	550
25	Hedge/Member		Decrease	USD	550	550	550	550
5-YEAR ON-THE-RUN TREASURY (FIV)								
FIV	Spec		Decrease	USD	878	650	715	650
FIV	Hedge/Member		Decrease	USD	650	650	650	650
5-YR INTEREST RATE SWAP FUTURES (NG)								
NG	Spec		Decrease	USD	743	550	605	550
NG	Hedge/Member		Decrease	USD	550	550	550	550
7-YR INTEREST RATE SWAP FUT (7I)								
7I	Spec		Decrease	USD	1,080	800	880	800
7I	Hedge/Member		Decrease	USD	800	800	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Outright Rates

DE-FR SOVEREIGN YIELD SPREAD FUTURE (DFV)

DFV	Spec		Decrease	EUR	3,105	2,300	2,530	2,300
DFV	Hedge/Member		Decrease	EUR	2,300	2,300	2,300	2,300

DE-IT SOVEREIGN YIELD SPREAD FUTURE (DTV)

DTV	Spec		Decrease	EUR	9,450	7,000	7,700	7,000
DTV	Hedge/Member		Decrease	EUR	7,000	7,000	7,000	7,000

DE-ND SOVEREIGN YIELD SPREAD FUTURE (DNV)

DNV	Spec		Decrease	EUR	2,430	1,800	1,980	1,800
DNV	Hedge/Member		Decrease	EUR	1,800	1,800	1,800	1,800

EURO YEN FUTURES (EY)

EY	Spec	Month 1	Decrease	JPY	12,150	9,000	9,900	9,000
EY	Hedge/Member	Month 1	Decrease	JPY	9,000	9,000	9,000	9,000
EY	Spec	Month 2	Decrease	JPY	20,250	15,000	16,500	15,000
EY	Hedge/Member	Month 2	Decrease	JPY	15,000	15,000	15,000	15,000
EY	Spec	Month 3	Decrease	JPY	20,250	15,000	16,500	15,000
EY	Hedge/Member	Month 3	Decrease	JPY	15,000	15,000	15,000	15,000
EY	Spec	Months 4-5	Decrease	JPY	22,950	17,000	18,700	17,000
EY	Hedge/Member	Months 4-5	Decrease	JPY	17,000	17,000	17,000	17,000
EY	Spec	Months 6-10	Decrease	JPY	43,200	32,000	35,200	32,000
EY	Hedge/Member	Months 6-10	Decrease	JPY	32,000	32,000	32,000	32,000
EY	Spec	Months 11+	Decrease	JPY	25,650	19,000	20,900	19,000
EY	Hedge/Member	Months 11+	Decrease	JPY	19,000	19,000	19,000	19,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EURODOLLAR FUTURES (ED)								
ED	Spec	Tier 01	Decrease	USD	270	200	220	200
ED	Hedge/Member	Tier 01	Decrease	USD	200	200	200	200
ED	Spec	Tier 02	Decrease	USD	338	250	275	250
ED	Hedge/Member	Tier 02	Decrease	USD	250	250	250	250
ED	Spec	Tier 03	Decrease	USD	405	300	330	300
ED	Hedge/Member	Tier 03	Decrease	USD	300	300	300	300
ED	Spec	Tier 04	Decrease	USD	473	350	385	350
ED	Hedge/Member	Tier 04	Decrease	USD	350	350	350	350
ED	Spec	Tier 05	Decrease	USD	540	400	440	400
ED	Hedge/Member	Tier 05	Decrease	USD	400	400	400	400
ED	Spec	Tier 06	Decrease	USD	608	450	495	450
ED	Hedge/Member	Tier 06	Decrease	USD	450	450	450	450
ED	Spec	Tier 07	Decrease	USD	675	500	550	500
ED	Hedge/Member	Tier 07	Decrease	USD	500	500	500	500
ED	Spec	Tier 08	Decrease	USD	675	500	550	500
ED	Hedge/Member	Tier 08	Decrease	USD	500	500	500	500
ED	Spec	Tier 09	Decrease	USD	675	500	550	500
ED	Hedge/Member	Tier 09	Decrease	USD	500	500	500	500
ED	Spec	Tier 10	Decrease	USD	675	500	550	500
ED	Hedge/Member	Tier 10	Decrease	USD	500	500	500	500
ED	Spec	Tier 11	Decrease	USD	675	500	550	500
ED	Hedge/Member	Tier 11	Decrease	USD	500	500	500	500
EUROPEAN CPI INDEX FUTURES (HC)								
HC	Spec		Decrease	EUR	2,700	2,000	2,200	2,000
HC	Hedge/Member		Decrease	EUR	2,000	2,000	2,000	2,000
LONG TERM U.S. TREASURY BOND FUTURE (UBE)								
UBE	Spec		Decrease	USD	5,164	3,825	4,208	3,825
UBE	Hedge/Member		Decrease	USD	3,825	3,825	3,825	3,825
ONE MONTH EURODOLLAR FUTURES (EM)								
EM	Spec	Mnth 1-4	Decrease	USD	203	150	165	150
EM	Hedge/Member	Mnth 1-4	Decrease	USD	150	150	150	150
EM	Spec	Mnth 5+	Decrease	USD	270	200	220	200
EM	Hedge/Member	Mnth 5+	Decrease	USD	200	200	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
THREE MONTH EURIBOR FUTURES (EB)								
EB	Spec	Tier 01	Decrease	EUR	405	300	330	300
EB	Hedge/Member	Tier 01	Decrease	EUR	300	300	300	300
EB	Spec	Tier 02	Decrease	EUR	473	350	385	350
EB	Hedge/Member	Tier 02	Decrease	EUR	350	350	350	350
EB	Spec	Tier 03	Decrease	EUR	540	400	440	400
EB	Hedge/Member	Tier 03	Decrease	EUR	400	400	400	400
EB	Spec	Tier 04	Decrease	EUR	540	400	440	400
EB	Hedge/Member	Tier 04	Decrease	EUR	400	400	400	400
EB	Spec	Tier 05	Decrease	EUR	608	450	495	450
EB	Hedge/Member	Tier 05	Decrease	EUR	450	450	450	450
EB	Spec	Tier 06	Decrease	EUR	675	500	550	500
EB	Hedge/Member	Tier 06	Decrease	EUR	500	500	500	500
EB	Spec	Tier 07	Decrease	EUR	743	550	605	550
EB	Hedge/Member	Tier 07	Decrease	EUR	550	550	550	550
EB	Spec	Tier 08	Decrease	EUR	743	550	605	550
EB	Hedge/Member	Tier 08	Decrease	EUR	550	550	550	550
EB	Spec	Tier 09	Decrease	EUR	743	550	605	550
EB	Hedge/Member	Tier 09	Decrease	EUR	550	550	550	550
EB	Spec	Tier 10	Decrease	EUR	743	550	605	550
EB	Hedge/Member	Tier 10	Decrease	EUR	550	550	550	550
EB	Spec	Tier 11	Decrease	EUR	743	550	605	550
EB	Hedge/Member	Tier 11	Decrease	EUR	550	550	550	550
UK-DE SOVEREIGN YIELD SPREAD FUTURE (KEV)								
KEV	Spec		Decrease	GBP	2,430	1,800	1,980	1,800
KEV	Hedge/Member		Decrease	GBP	1,800	1,800	1,800	1,800
UK-FR SOVEREIGN YIELD SPREAD FUTURE (KFV)								
KFV	Spec		Decrease	GBP	2,916	2,160	2,376	2,160
KFV	Hedge/Member		Decrease	GBP	2,160	2,160	2,160	2,160
UK-IT SOVEREIGN YIELD SPREAD FUTUR (KTV)								
KTV	Spec		Decrease	GBP	8,100	6,000	6,600	6,000
KTV	Hedge/Member		Decrease	GBP	6,000	6,000	6,000	6,000
UK-ND SOVEREIGN YIELD SPREAD FUTURE (KDV)								
KDV	Spec		Decrease	GBP	3,780	2,800	3,080	2,800
KDV	Hedge/Member		Decrease	GBP	2,800	2,800	2,800	2,800
US-DE SOVEREIGN YIELD SPREAD FUTURE (SEV)								
SEV	Spec		Decrease	EUR	2,025	1,500	1,650	1,500
SEV	Hedge/Member		Decrease	EUR	1,500	1,500	1,500	1,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
US-FR SOVEREIGN YIELD SPREAD FUTURE (SFV)								
SFV	Spec		Decrease	EUR	3,402	2,520	2,772	2,520
SFV	Hedge/Member		Decrease	EUR	2,520	2,520	2,520	2,520
US-IT SOVEREIGN YIELD SPREAD FUTURE (STV)								
STV	Spec		Decrease	EUR	9,450	7,000	7,700	7,000
STV	Hedge/Member		Decrease	EUR	7,000	7,000	7,000	7,000
US-ND SOVEREIGN YIELD SPREAD FUTURE (SDV)								
SDV	Spec		Decrease	EUR	3,402	2,520	2,772	2,520
SDV	Hedge/Member		Decrease	EUR	2,520	2,520	2,520	2,520
US-UK SOVEREIGN YIELD SPRD FUT (SKV)								
SKV	Spec		Decrease	GBP	1,890	1,400	1,540	1,400
SKV	Hedge/Member		Decrease	GBP	1,400	1,400	1,400	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
ALGONQUIN CITYGATES BASIS (B4)								
B4	Spec	Mnth 1	Decrease	USD	3,850	3,500	1,925	1,750
B4	Hedge/Member	Mnth 1	Decrease	USD	3,500	3,500	1,750	1,750
B4	Spec	Mnth 2	Decrease	USD	2,200	2,000	1,100	1,000
B4	Hedge/Member	Mnth 2	Decrease	USD	2,000	2,000	1,000	1,000
ANR LOUISIANA BASIS FUT (ND)								
ND	Spec	Mth 1	Increase	USD	110	100	165	150
ND	Hedge/Member	Mth 1	Increase	USD	100	100	150	150
ND	Spec	Mths 2 - 5	Increase	USD	110	100	165	150
ND	Hedge/Member	Mths 2 - 5	Increase	USD	100	100	150	150
ND	Spec	Mths 6+	Increase	USD	83	75	165	150
ND	Hedge/Member	Mths 6+	Increase	USD	75	75	150	150
CENTERPOINT BASIS FUT (PW)								
PW	Spec	Mnth 1	Decrease	USD	275	250	193	175
PW	Hedge/Member	Mnth 1	Decrease	USD	250	250	175	175
CIG BASIS (CI)								
CI	Spec	Mnth 1	Increase	USD	220	200	330	300
CI	Hedge/Member	Mnth 1	Increase	USD	200	200	300	300
COLUMB GULF MAINLINE NG BASIS (5Z)								
5Z	Spec	Mnth 1	Decrease	USD	83	75	55	50
5Z	Hedge/Member	Mnth 1	Decrease	USD	75	75	50	50
5Z	Spec	Mnths 2+	Decrease	USD	83	75	55	50
5Z	Hedge/Member	Mnths 2+	Decrease	USD	75	75	50	50
COLUMBIA GULF ONSHORE BASIS FUT (GL)								
GL	Spec	Mnth 1	Decrease	USD	55	50	44	40
GL	Hedge/Member	Mnth 1	Decrease	USD	50	50	40	40
GL	Spec	Mnth 2	Decrease	USD	55	50	44	40
GL	Hedge/Member	Mnth 2	Decrease	USD	50	50	40	40
GL	Spec	Mnths 3+	Decrease	USD	55	50	44	40
GL	Hedge/Member	Mnths 3+	Decrease	USD	50	50	40	40
DOMINION BASIS FUT (PLATTS IFERC) (PG)								
PG	Spec	Mnth 1	Decrease	USD	165	150	110	100
PG	Hedge/Member	Mnth 1	Decrease	USD	150	150	100	100
PG	Spec	Mnth 2+	Decrease	USD	165	150	110	100
PG	Hedge/Member	Mnth 2+	Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI NATURAL GAS FUTURES (QG)								
QG	Spec	Summer 2014	Decrease	USD	481	438	454	413
QG	Hedge/Member	Summer 2014	Decrease	USD	438	438	413	413
FLORIDA GAS ZONE3 BASIS FUT (FP)								
FP	Spec	Mnth 1	Decrease	USD	220	200	165	150
FP	Hedge/Member	Mnth 1	Decrease	USD	200	200	150	150
FP	Spec	Mnth 2	Decrease	USD	220	200	165	150
FP	Hedge/Member	Mnth 2	Decrease	USD	200	200	150	150
FP	Spec	Mnths 3-6	Decrease	USD	193	175	138	125
FP	Hedge/Member	Mnths 3-6	Decrease	USD	175	175	125	125
HENRY HUB FUT (NN)								
NN	Spec	Summer 2014	Decrease	USD	481	438	454	413
NN	Hedge/Member	Summer 2014	Decrease	USD	438	438	413	413
HENRY HUB FUT TRADE AT SETTLEMENT (NNT)								
NNT	Spec	Summer 2014	Decrease	USD	481	438	454	413
NNT	Hedge/Member	Summer 2014	Decrease	USD	438	438	413	413
HENRY HUB NAT GAS LAST DAY DELV (MNG)								
MNG	Spec	Summer 2014	Decrease	USD	481	438	454	413
MNG	Hedge/Member	Summer 2014	Decrease	USD	438	438	413	413
HENRY HUB PENULTIMATE (NP)								
NP	Spec	Summer 2014	Decrease	USD	481	438	454	413
NP	Hedge/Member	Summer 2014	Decrease	USD	438	438	413	413
HENRY HUB SWING FUTURE (SN)								
SN	Spec	All Months	Increase	USD	550	500	715	650
SN	Hedge/Member	All Months	Increase	USD	500	500	650	650
HH TAS NYMEX NATURAL GAS FUTURES (HHT)								
HHT	Spec	Summer 2014	Decrease	USD	1,925	1,750	1,815	1,650
HHT	Hedge/Member	Summer 2014	Decrease	USD	1,750	1,750	1,650	1,650
MALIN (PB)								
PB	Spec	Mths 1-2	Increase	USD	440	400	660	600
PB	Hedge/Member	Mths 1-2	Increase	USD	400	400	600	600
PB	Spec	Mths 3-5	Increase	USD	440	400	660	600
PB	Hedge/Member	Mths 3-5	Increase	USD	400	400	600	600
PB	Spec	Mths 6+	Increase	USD	275	250	440	400
PB	Hedge/Member	Mths 6+	Increase	USD	250	250	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS HENRY HUB FUTURE (NG)								
NG	Spec	Summer 2014	Decrease	USD	1,925	1,750	1,815	1,650
NG	Hedge/Member	Summer 2014	Decrease	USD	1,750	1,750	1,650	1,650
NATURAL GAS TRADE AT SETTLEMENT (NGT)								
NGT	Spec	Summer 2014	Decrease	USD	1,925	1,750	1,815	1,650
NGT	Hedge/Member	Summer 2014	Decrease	USD	1,750	1,750	1,650	1,650
NGPL STX BASIS (T5)								
T5	Spec		Increase	USD	110	100	220	200
T5	Hedge/Member		Increase	USD	100	100	200	200
NORTHERN NATURAL GAS DEMAR BASIS FUT (PE)								
PE	Spec	Mnths 2-5	Increase	USD	83	75	110	100
PE	Hedge/Member	Mnths 2-5	Increase	USD	75	75	100	100
PE	Spec	Mnths 6+	Increase	USD	83	75	110	100
PE	Hedge/Member	Mnths 6+	Increase	USD	75	75	100	100
NYMEX NATURAL GAS (H.HUB LTD) FUT (HH)								
HH	Spec	Summer 2014	Decrease	USD	1,925	1,750	1,815	1,650
HH	Hedge/Member	Summer 2014	Decrease	USD	1,750	1,750	1,650	1,650
NYMEX NATURAL GAS FUTURES (HP)								
HP	Spec	Summer 2014	Decrease	USD	1,925	1,750	1,815	1,650
HP	Hedge/Member	Summer 2014	Decrease	USD	1,750	1,750	1,650	1,650
ONEOK OKLAHOMA NG BASIS (8X)								
8X	Spec	Mnth 1	Increase	USD	165	150	220	200
8X	Hedge/Member	Mnth 1	Increase	USD	150	150	200	200
8X	Spec	Mnths 2+	Increase	USD	83	75	138	125
8X	Hedge/Member	Mnths 2+	Increase	USD	75	75	125	125
PANHANDLE BASIS FUT (PH)								
PH	Spec	Mnths 7-12	Decrease	USD	110	100	83	75
PH	Hedge/Member	Mnths 7-12	Decrease	USD	100	100	75	75
PH	Spec	Mnths 13+	Decrease	USD	165	150	83	75
PH	Hedge/Member	Mnths 13+	Decrease	USD	150	150	75	75
PGE&E CITYGATE (PC)								
PC	Spec	Mnth 1-2	Increase	USD	330	300	495	450
PC	Hedge/Member	Mnth 1-2	Increase	USD	300	300	450	450
PC	Spec	Mnth 3-5	Increase	USD	193	175	358	325
PC	Hedge/Member	Mnth 3-5	Increase	USD	175	175	325	325
PC	Spec	Mnth 6+	Increase	USD	165	150	330	300
PC	Hedge/Member	Mnth 6+	Increase	USD	150	150	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SOCAL CITY-GATE BASIS (9A)								
9A	Spec	Mnth 1	Increase	USD	220	200	303	275
9A	Hedge/Member	Mnth 1	Increase	USD	200	200	275	275
9A	Spec	Mnths 2+	Increase	USD	220	200	303	275
9A	Hedge/Member	Mnths 2+	Increase	USD	200	200	275	275
SOCAL PIPE FUT (XN)								
XN	Spec	Mnths 7-12	Increase	USD	550	500	660	600
XN	Hedge/Member	Mnths 7-12	Increase	USD	500	500	600	600
XN	Spec	Mnths 13+	Increase	USD	550	500	660	600
XN	Hedge/Member	Mnths 13+	Increase	USD	500	500	600	600
SONAT BASIS FUT (SZ)								
SZ	Spec	Mnth 1	Decrease	USD	55	50	44	40
SZ	Hedge/Member	Mnth 1	Decrease	USD	50	50	40	40
SZ	Spec	Mnth 2	Decrease	USD	55	50	44	40
SZ	Hedge/Member	Mnth 2	Decrease	USD	50	50	40	40
SZ	Spec	Mnths 3+	Decrease	USD	55	50	44	40
SZ	Hedge/Member	Mnths 3+	Decrease	USD	50	50	40	40
TCO BASIS FUT (TC)								
TC	Spec	Mnth 1	Decrease	USD	165	150	110	100
TC	Hedge/Member	Mnth 1	Decrease	USD	150	150	100	100
TC	Spec	Mnths 2+	Decrease	USD	165	150	110	100
TC	Hedge/Member	Mnths 2+	Decrease	USD	150	150	100	100
TENNESSEE ZONE 0 BASIS FUT (NQ)								
NQ	Spec	Mnth 1	Increase	USD	83	75	165	150
NQ	Hedge/Member	Mnth 1	Increase	USD	75	75	150	150
TETCO ELA BASIS (TE)								
TE	Spec	Mnth 1	Increase	USD	138	125	220	200
TE	Hedge/Member	Mnth 1	Increase	USD	125	125	200	200
TE	Spec	Mnth 2	Increase	USD	83	75	165	150
TE	Hedge/Member	Mnth 2	Increase	USD	75	75	150	150
TE	Spec	Mnths 3+	Increase	USD	83	75	165	150
TE	Hedge/Member	Mnths 3+	Increase	USD	75	75	150	150
TEXAS EASTERN ZONE M-3 BASIS FUT (NX)								
NX	Spec	Mth 1	Decrease	USD	550	500	275	250
NX	Hedge/Member	Mth 1	Decrease	USD	500	500	250	250
NX	Spec	Mth 2	Decrease	USD	330	300	220	200
NX	Hedge/Member	Mth 2	Decrease	USD	300	300	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TRANSCO ZONE 1 NAT GAS INDEX FUT (C4)								
C4	Spec	Mths 1-2	Decrease	USD	1,155	1,050	935	850
C4	Hedge/Member	Mths 1-2	Decrease	USD	1,050	1,050	850	850
TRANSCO ZONE 1 NG BASIS (8E)								
8E	Spec	Mnth 1	Decrease	USD	440	400	330	300
8E	Hedge/Member	Mnth 1	Decrease	USD	400	400	300	300
8E	Spec	Mnths 2+	Decrease	USD	440	400	330	300
8E	Hedge/Member	Mnths 2+	Decrease	USD	400	400	300	300
TRANSCO ZONE 3 BASIS (CZ)								
CZ	Spec	Mth 1	Increase	USD	55	50	83	75
CZ	Hedge/Member	Mth 1	Increase	USD	50	50	75	75
TRANSCO ZONE 6 BASIS FUT (NZ)								
NZ	Spec	Mnth 1	Decrease	USD	2,200	2,000	1,100	1,000
NZ	Hedge/Member	Mnth 1	Decrease	USD	2,000	2,000	1,000	1,000
NZ	Spec	Mnth 2	Decrease	USD	1,650	1,500	825	750
NZ	Hedge/Member	Mnth 2	Decrease	USD	1,500	1,500	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
ARGS GSOLNE E-BOB OXY BARGES NWE CK (EOB)								
EOB	Spec	Mnth 2-6	Increase	USD	20,617	18,743	25,198	22,908
EOB	Hedge/Member	Mnth 2-6	Increase	USD	18,743	18,743	22,908	22,908
CHI ULSD (PLATTS) VS. NY HRBR ULSD (5C)								
5C	Spec	Mnths 1-2	Decrease	USD	3,850	3,500	3,300	3,000
5C	Hedge/Member	Mnths 1-2	Decrease	USD	3,500	3,500	3,000	3,000
5C	Spec	Mnths 3+	Decrease	USD	3,850	3,500	2,750	2,500
5C	Hedge/Member	Mnths 3+	Decrease	USD	3,500	3,500	2,500	2,500
CHICAGO UNL GAS PL VS RBOB SPR (3C)								
3C	Spec		Increase	USD	4,180	3,800	4,730	4,300
3C	Hedge/Member		Increase	USD	3,800	3,800	4,300	4,300
GAS EURO-BOB OXY (ARG) CRACK (7K)								
7K	Spec	Mnth 2-6	Increase	USD	2,475	2,250	3,025	2,750
7K	Hedge/Member	Mnth 2-6	Increase	USD	2,250	2,250	2,750	2,750
GASOIL 0.1 RDAM BRGS V. ICE (WQ)								
WQ	Spec	Mnths 6+	Increase	USD	825	750	1,100	1,000
WQ	Hedge/Member	Mnths 6+	Increase	USD	750	750	1,000	1,000
GASOIL CRACK SPREAD CALENDAR FUT (GZ)								
GZ	Spec	Mnth 1	Increase	USD	2,860	2,600	3,300	3,000
GZ	Hedge/Member	Mnth 1	Increase	USD	2,600	2,600	3,000	3,000
GZ	Spec	Mnths 2-6	Increase	USD	2,695	2,450	3,190	2,900
GZ	Hedge/Member	Mnths 2-6	Increase	USD	2,450	2,450	2,900	2,900
GASOIL(ICE) CRACK SPREAD 1000MT FUT (GOC)								
GOC	Spec	Mnth 1	Increase	USD	21,307	19,370	24,585	22,350
GOC	Hedge/Member	Mnth 1	Increase	USD	19,370	19,370	22,350	22,350
GOC	Spec	Mnths 2-6	Increase	USD	20,078	18,253	23,766	21,605
GOC	Hedge/Member	Mnths 2-6	Increase	USD	18,253	18,253	21,605	21,605
GLFCST NO.2 PLATTS FIN UP/DN FUT (UT)								
UT	Spec	Mnths 4+	Increase	USD	770	700	1,100	1,000
UT	Hedge/Member	Mnths 4+	Increase	USD	700	700	1,000	1,000
GULF CO NO6 FUELOIL 3% V. EURO 3.5% (GCU)								
GCU	Spec	Mnth 1	Increase	USD	880	800	1,155	1,050
GCU	Hedge/Member	Mnth 1	Increase	USD	800	800	1,050	1,050
GCU	Spec	Mnths 7+	Increase	USD	440	400	550	500
GCU	Hedge/Member	Mnths 7+	Increase	USD	400	400	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GULF COAST ULSD CRACK SPREAD (GY)								
GY	Spec	Mnths 2-3	Decrease	USD	3,300	3,000	2,750	2,500
GY	Hedge/Member	Mnths 2-3	Decrease	USD	3,000	3,000	2,500	2,500
GY	Spec	Mnths 4+	Decrease	USD	2,750	2,500	2,200	2,000
GY	Hedge/Member	Mnths 4+	Decrease	USD	2,500	2,500	2,000	2,000
JET CIF NWE VS ICE (JC)								
JC	Spec	Mnths 3-6	Increase	USD	3,300	3,000	3,850	3,500
JC	Hedge/Member	Mnths 3-6	Increase	USD	3,000	3,000	3,500	3,500
JC	Spec	Mnths 7+	Increase	USD	2,200	2,000	2,750	2,500
JC	Hedge/Member	Mnths 7+	Increase	USD	2,000	2,000	2,500	2,500
MIN JETKERO CRGOS CIF NWE VS GASOIL (MJC)								
MJC	Spec	Mnths 3-6	Increase	USD	330	300	385	350
MJC	Hedge/Member	Mnths 3-6	Increase	USD	300	300	350	350
MJC	Spec	Mnths 7+	Increase	USD	220	200	275	250
MJC	Hedge/Member	Mnths 7+	Increase	USD	200	200	250	250
MINI GSOIL .1 PLTTS VS ICE GSOIL FU (MGB)								
MGB	Spec	Mnths 6+	Increase	USD	83	75	110	100
MGB	Hedge/Member	Mnths 6+	Increase	USD	75	75	100	100
NEW YORK FUEL OIL 1% V. EURO 1% FO (NYF)								
NYF	Spec	Mnths 7+	Increase	USD	660	600	770	700
NYF	Hedge/Member	Mnths 7+	Increase	USD	600	600	700	700
RBOB CRACK SPREAD (RM)								
RM	Spec	Mnths 12+	Increase	USD	1,210	1,100	1,375	1,250
RM	Hedge/Member	Mnths 12+	Increase	USD	1,100	1,100	1,250	1,250
RBOB GAS VS. NY HRBR ULSD FUT (RH)								
RH	Spec		Increase	USD	1,760	1,600	2,200	2,000
RH	Hedge/Member		Increase	USD	1,600	1,600	2,000	2,000
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Spec	Mnths 2-4	Increase	USD	1,980	1,800	2,420	2,200
SD	Hedge/Member	Mnths 2-4	Increase	USD	1,800	1,800	2,200	2,200
SINGAPORE GASOIL VS ICE (GA)								
GA	Spec	Mths 4+	Increase	USD	440	400	660	600
GA	Hedge/Member	Mths 4+	Increase	USD	400	400	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Outright Rates

WEATHER - Outright Rates

COLARADO SPRINGS MUNI MONTH CDD (A3)

A3	Spec		Increase	USD	11%	8%	14%	10%
A3	Hedge/Member		Increase	USD	8%	8%	10%	10%

DALLAS WEEKLY AVG TEMP F (WH5)

WH5	Spec	Greater than 10 days to expiration	Increase	USD	675	500	1,080	800
WH5	Hedge/Member	Greater than 10 days to expiration	Increase	USD	500	500	800	800
WH5	Spec	7-9 days to expiration	Increase	USD	540	400	810	600
WH5	Hedge/Member	7-9 days to expiration	Increase	USD	400	400	600	600
WH5	Spec	4-6 days to expiration	Increase	USD	405	300	675	500
WH5	Hedge/Member	4-6 days to expiration	Increase	USD	300	300	500	500
WH5	Spec	Less than 3 days to expiration	Increase	USD	270	200	540	400
WH5	Hedge/Member	Less than 3 days to expiration	Increase	USD	200	200	400	400

K6 PHILIDELPHIA CDD FUTURES (K6)

K6	Spec		Increase	USD	11%	8%	14%	10%
K6	Hedge/Member		Increase	USD	8%	8%	10%	10%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
INTEREST RATES - Intra Spreads								
10 Year Swaps (66) - All Months (10Y INTEREST RATE SWAP FUTURES)								
66	Spec		Increase	USD	203	150	220	200
66	Hedge/Member		Increase	USD	150	150	200	200
30 Year Deliverable Swap Future (B1U) - All Months (30 YEAR USD INTEREST RATE SWAP)								
B1U	Spec		Decrease	USD	440	400	330	300
B1U	Hedge/Member		Decrease	USD	400	400	300	300
30 Year Swap (I3) - All Months (30Y INTEREST RATE SWAP FUTU)								
I3	Spec		Decrease	USD	338	250	330	300
I3	Hedge/Member		Increase	USD	250	250	300	300
Eurodollar (ED) - 1 Year Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	236	175	165	150
ED	Hedge/Member		Decrease	USD	175	175	150	150
Eurodollar (ED) - 1 Year Condor [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	236	175	220	200
ED	Hedge/Member		Increase	USD	175	175	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	236	175	220	200
ED	Hedge/Member		Increase	USD	175	175	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	236	175	220	200
ED	Hedge/Member		Increase	USD	175	175	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	236	175	220	200
ED	Hedge/Member		Increase	USD	175	175	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	236	175	220	200
ED	Hedge/Member		Increase	USD	175	175	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	236	175	220	200
ED	Hedge/Member		Increase	USD	175	175	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	236	175	220	200
ED	Hedge/Member		Increase	USD	175	175	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - 1 Year Condor [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	236	175	220	200
ED	Hedge/Member		Increase	USD	175	175	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	236	175	220	200
ED	Hedge/Member		Increase	USD	175	175	200	200
Eurodollar (ED) - 1 Year Condor [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	236	175	220	200
ED	Hedge/Member		Increase	USD	175	175	200	200
Eurodollar (ED) - 3 Month Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50
Eurodollar (ED) - 3 Month Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50
Eurodollar (ED) - 3 Month Butterfly [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50
Eurodollar (ED) - 3 Month Butterfly [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50
Eurodollar (ED) - 3 Month Butterfly [Mo. 13] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50
Eurodollar (ED) - 3 Month Butterfly [Mo. 14] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50
Eurodollar (ED) - 3 Month Butterfly [Mo. 17] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50
Eurodollar (ED) - 3 Month Butterfly [Mo. 18] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - 3 Month Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	83	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - 6 Month Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	165	150
ED	Hedge/Member		Increase	USD	125	125	150	150
Eurodollar (ED) - 6 Month Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	110	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 6 Month Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	165	150
ED	Hedge/Member		Increase	USD	125	125	150	150
Eurodollar (ED) - 6 Month Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	110	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 6 Month Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	165	150
ED	Hedge/Member		Increase	USD	125	125	150	150
Eurodollar (ED) - 6 Month Condor [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	110	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - 6 Month Condor [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	169	125	165	150
ED	Hedge/Member		Increase	USD	125	125	150	150
Eurodollar (ED) - 6 Month Condor [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	110	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Eurodollar (ED) - Butterfly [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50
Eurodollar (ED) - Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - Butterfly [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50
Eurodollar (ED) - Butterfly [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50
Eurodollar (ED) - Butterfly [Mo. 19] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	34	25	55	50
ED	Hedge/Member		Increase	USD	25	25	50	50
Eurodollar (ED) - Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	68	50	83	75
ED	Hedge/Member		Increase	USD	50	50	75	75
Eurodollar (ED) - Condor [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	135	100	83	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	28	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - Consecutive Spread [Mo. 04-05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	101	75	55	50
ED	Hedge/Member		Decrease	USD	75	75	50	50
Eurodollar (ED) - Double Condor (Mo.02) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	28	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - Double Condor (Mo.03) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	28	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - Double Condor (Mo.04) (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	68	50	28	25
ED	Hedge/Member		Decrease	USD	50	50	25	25
Eurodollar (ED) - Tier 4 vs. Tier 5 [mth 13-16 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	135	100	165	150
ED	Hedge/Member		Increase	USD	100	100	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 9 vs. Tier 11 [mth 33-36 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	101	75	110	100
ED	Hedge/Member		Increase	USD	75	75	100	100
Fed Funds (CBOT) (41) - Consecutive Mos. 10-11 (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	135	100	55	50
41	Hedge/Member		Decrease	USD	100	100	50	50
Fed Funds (CBOT) (41) - Consecutive Mos. 11-12 (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	135	100	55	50
41	Hedge/Member		Decrease	USD	100	100	50	50
Fed Funds (CBOT) (41) - Consecutive Mos. 13-Subsequent (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	135	100	83	75
41	Hedge/Member		Decrease	USD	100	100	75	75
Fed Funds (CBOT) (41) - Consecutive Mos. 2-3 (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	135	100	55	50
41	Hedge/Member		Decrease	USD	100	100	50	50
Fed Funds (CBOT) (41) - Consecutive Mos. 3-4 (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	135	100	55	50
41	Hedge/Member		Decrease	USD	100	100	50	50
Fed Funds (CBOT) (41) - Consecutive Mos. 5-6 (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	135	100	55	50
41	Hedge/Member		Decrease	USD	100	100	50	50
Fed Funds (CBOT) (41) - Consecutive Mos. 6-7 (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	135	100	55	50
41	Hedge/Member		Decrease	USD	100	100	50	50
Fed Funds (CBOT) (41) - Consecutive Mos. 7-8 (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	135	100	55	50
41	Hedge/Member		Decrease	USD	100	100	50	50
Fed Funds (CBOT) (41) - Consecutive Mos. 8-9 (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	135	100	55	50
41	Hedge/Member		Decrease	USD	100	100	50	50
Fed Funds (CBOT) (41) - Consecutive Mos. 9-10 (30 DAY FED FUND FUTURES)								
41	Spec		Decrease	USD	135	100	55	50
41	Hedge/Member		Decrease	USD	100	100	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Fed Funds (CBOT) (41) - Tier 3 vs. Tier 3 [mth 5-12 vs. mth 5-12] (30 DAY FED FUND FUTURES)								
41	Spec		Increase	USD	68	50	83	75
41	Hedge/Member		Increase	USD	50	50	75	75
Fed Funds (CBOT) (41) - Tier 3 vs. Tier 4 [mth 5-12 vs. mth 13+] (30 DAY FED FUND FUTURES)								
41	Spec		Increase	USD	68	50	83	75
41	Hedge/Member		Increase	USD	50	50	75	75
Fed Funds (CBOT) (41) - Tier 4 vs. Tier 4 [mth 13+ vs. mth 13+] (30 DAY FED FUND FUTURES)								
41	Spec		Increase	USD	135	100	138	125
41	Hedge/Member		Increase	USD	100	100	125	125

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NATURAL GAS - Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 1-2 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	69	63	83	75
NNT	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 1-2 (HENRY HUB FUT)								
NN	Spec		Increase	USD	69	63	83	75
NN	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 1-2 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	275	250	330	300
HHT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 1-2 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	275	250	330	300
HH	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 2-3 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	69	63	83	75
NNT	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 2-3 (HENRY HUB FUT)								
NN	Spec		Increase	USD	69	63	83	75
NN	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 2-3 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	275	250	330	300
HHT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 2-3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	275	250	330	300
HH	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 3-4 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	69	63	83	75
NNT	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 3-4 (HENRY HUB FUT)								
NN	Spec		Increase	USD	69	63	83	75
NN	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 3-4 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	275	250	330	300
HHT	Hedge/Member		Increase	USD	250	250	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 3-4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	275	250	330	300
HH	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 4-5 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	69	63	83	75
NNT	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 4-5 (HENRY HUB FUT)								
NN	Spec		Increase	USD	69	63	83	75
NN	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 4-5 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	275	250	330	300
HHT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 4-5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	275	250	330	300
HH	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 5-6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	69	63	83	75
NNT	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 5-6 (HENRY HUB FUT)								
NN	Spec		Increase	USD	69	63	83	75
NN	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 5-6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	275	250	330	300
HHT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 5-6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	275	250	330	300
HH	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 6-7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	69	63	83	75
NNT	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 6-7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	69	63	83	75
NN	Hedge/Member		Increase	USD	63	63	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 6-7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	275	250	330	300
HHT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 6-7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	275	250	330	300
HH	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 7-8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	69	63	83	75
NNT	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 7-8 (HENRY HUB FUT)								
NN	Spec		Increase	USD	69	63	83	75
NN	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 7-8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	275	250	330	300
HHT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 7-8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	275	250	330	300
HH	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 8-9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	69	63	83	75
NNT	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 8-9 (HENRY HUB FUT)								
NN	Spec		Increase	USD	69	63	83	75
NN	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 8-9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	275	250	330	300
HHT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Month Spread 8-9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	275	250	330	300
HH	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Months Spread 9+ (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	69	63	83	75
NNT	Hedge/Member		Increase	USD	63	63	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Months Spread 9+ (HENRY HUB FUT)								
NN	Spec		Increase	USD	69	63	83	75
NN	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Months Spread 9+ (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	275	250	330	300
HHT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) Consecutive Months Spread 9+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	275	250	330	300
HH	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	69	63	83	75
QG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	69	63	83	75
MNG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	69	63	83	75
NP	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	275	250	330	300
NG	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	275	250	330	300
NGT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 1-2 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	275	250	330	300
HP	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	69	63	83	75
QG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	69	63	83	75
MNG	Hedge/Member		Increase	USD	63	63	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	69	63	83	75
NP	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	275	250	330	300
NG	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	275	250	330	300
NGT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 2-3 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	275	250	330	300
HP	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 3-4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	69	63	83	75
QG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 3-4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	69	63	83	75
MNG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 3-4 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	69	63	83	75
NP	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 3-4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	275	250	330	300
NG	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 3-4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	275	250	330	300
NGT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 3-4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	275	250	330	300
HP	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 4-5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	69	63	83	75
QG	Hedge/Member		Increase	USD	63	63	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 4-5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	69	63	83	75
MNG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 4-5 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	69	63	83	75
NP	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 4-5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	275	250	330	300
NG	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 4-5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	275	250	330	300
NGT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 4-5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	275	250	330	300
HP	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 5-6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	69	63	83	75
QG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 5-6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	69	63	83	75
MNG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 5-6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	69	63	83	75
NP	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 5-6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	275	250	330	300
NG	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 5-6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	275	250	330	300
NGT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 5-6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	275	250	330	300
HP	Hedge/Member		Increase	USD	250	250	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 6-7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	69	63	83	75
QG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 6-7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	69	63	83	75
MNG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 6-7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	69	63	83	75
NP	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 6-7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	275	250	330	300
NG	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 6-7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	275	250	330	300
NGT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 6-7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	275	250	330	300
HP	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 7-8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	69	63	83	75
QG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 7-8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	69	63	83	75
MNG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 7-8 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	69	63	83	75
NP	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 7-8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	275	250	330	300
NG	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 7-8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	275	250	330	300
NGT	Hedge/Member		Increase	USD	250	250	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 7-8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	275	250	330	300
HP	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 8-9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	69	63	83	75
QG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 8-9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	69	63	83	75
MNG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 8-9 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	69	63	83	75
NP	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 8-9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	275	250	330	300
NG	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 8-9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	275	250	330	300
NGT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Month Spread 8-9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	275	250	330	300
HP	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months 9+ (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	69	63	83	75
QG	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months 9+ (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	69	63	83	75
NP	Hedge/Member		Increase	USD	63	63	75	75
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months 9+ (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	275	250	330	300
HP	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months Spread 9+ (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	69	63	83	75
MNG	Hedge/Member		Increase	USD	63	63	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months Spread 9+ (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	275	250	330	300
NG	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) Consecutive Months Spread 9+ (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	275	250	330	300
NGT	Hedge/Member		Increase	USD	250	250	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
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Inter-commodity Spread Rates

COAL - Inter-commodity Spread Rates

COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)

Spread Credit Rate	Decrease	+1:-1	70%	70%	65%	65%
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CRUDE OIL - Inter-commodity Spread Rates

BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs PALLADIUM FUTURES (NY-PA - CME)

Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
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BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs PLATINUM FUTURES (NY-PL - CME)

Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
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BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs PLATINUM FUTURES (NY-PL - CME)

Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
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BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs PALLADIUM FUTURES (NY-PA - CME)

Spread Credit Rate	Increase	+1:-1	0%	0%	45%	45%
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BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs PLATINUM FUTURES (NY-PL - CME)

Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
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OMAN CRUDE OIL (NY-OQ - CME) vs PALLADIUM FUTURES (NY-PA - CME)

Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
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PALLADIUM FUTURES (NY-PA - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)

Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
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PLATINUM FUTURES (NY-PL - CME) vs OMAN CRUDE OIL (NY-OQ - CME)

Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
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FREIGHT - Inter-commodity Spread Rates

FREIGHT ROUTE TD3 (BALTIC) SWAP FUTURES (NY-TL - CME) vs FREIGHT ROUTE TD5 (BALTIC) SWAP FUTURES (NY-TI - CME)

Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
FX - Inter-commodity Spread Rates						
AFRICAN RAND (RA - CME) vs RUSSIAN RUBLE (RU - CME)						
Spread Credit Rate	Decrease	+4:-5	35%	35%	0%	0%
AFRICAN RAND (RA - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+1:-3	60%	60%	30%	30%
AUSTRALIAN DOLLAR (AD - CME) vs CHINESE RENMINBI (RMB - CME)						
Spread Credit Rate	Decrease	+5:-3	30%	30%	0%	0%
AUSTRALIAN DOLLAR (AD - CME) vs HUNGARIAN FORINT (FR - CME)						
Spread Credit Rate	Decrease	+1:-2	45%	45%	0%	0%
AUSTRALIAN DOLLAR (AD - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Decrease	+4:-1	30%	30%	0%	0%
AUSTRALIAN DOLLAR (AD - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	Decrease	+1:-2	40%	40%	0%	0%
AUSTRALIAN DOLLAR (AD - CME) vs RUSSIAN RUBLE (RU - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	0%	0%
AUSTRALIAN DOLLAR (AD - CME) vs SWISS FRANC (SF - CME)						
Spread Credit Rate	Decrease	+4:-3	60%	60%	50%	50%
AUSTRALIAN DOLLAR (AD) vs CROSS RATE AUSTRALIAN DOLLAR/NEW ZEELAND DOLLAR (AN)						
Spread Credit Rate	Decrease	+2:-1	30%	30%	0%	0%
Australian Dollar (AD) vs. New Zealand Dollar (NE)						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
BP/JY FUTURE (BY) vs BRITISH POUND FUTURES (BP) vs YEN FUTURES (JY)						
Spread Credit Rate	Increase	+1:-2:+1	95%	95%	98%	98%
BP/SF FUTURE (BF) vs BRITISH POUND FUTURES (BP) vs SWISS FRANC FUTURES (SF)						
Spread Credit Rate	Increase	+1:-2:+1	95%	95%	98%	98%
BRITISH POUND (BP - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Decrease	+3:-2	40%	40%	0%	0%
BRITISH POUND (BP - CME) vs EURO FX (EC - CME)						
Spread Credit Rate	Decrease	+2:-1	55%	55%	40%	40%
BRITISH POUND (BP - CME) vs HUNGARIAN FORINT (FR - CME)						
Spread Credit Rate	Decrease	+3:-5	40%	40%	0%	0%
BRITISH POUND (BP - CME) vs NEW ZEELAND DOLLAR (NE - CME)						
Spread Credit Rate	Decrease	+3:-2	65%	65%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
BRITISH POUND (BP - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Decrease	+4:-1	60%	60%	40%	40%
BRITISH POUND (BP - CME) vs RUSSIAN RUBLE (RU - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	0%	0%
BRITISH POUND (BP - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Decrease	+3:-1	50%	50%	30%	30%
BRITISH POUND (BP - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+2:-5	50%	50%	30%	30%
CANADIAN DOLLAR (CD - CME) vs CROSS RATE CANADIAN DOLLAR/JAPANESE YEN (CY - CME)						
Spread Credit Rate	Decrease	+2:-1	60%	60%	35%	35%
CANADIAN DOLLAR (CD - CME) vs HUNGARIAN FORINT (FR - CME)						
Spread Credit Rate	Decrease	+3:-5	35%	35%	0%	0%
CANADIAN DOLLAR (CD - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	Decrease	+1:-2	30%	30%	0%	0%
CANADIAN DOLLAR (CD - CME) vs RUSSIAN RUBLE (RU - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CANADIAN DOLLAR (CD - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Decrease	+3:-1	30%	30%	0%	0%
CANADIAN DOLLAR (CD - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+2:-5	50%	50%	30%	30%
Canadian Dollar (CD) vs. New Zealand Dollar (NE)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	55%	55%
Cross Rate Australian Dollar/Canadian Dollar (AC) vs. Australian Dollar (AD)						
Spread Credit Rate	Decrease	+1:-2	55%	55%	35%	35%
CROSS RATE BRITISH POUND/SWISS FRANC (BF - CME) vs CROSS RATE EURO FX/BRITISH POUND (RP - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CROSS RATE BRITISH POUND/SWISS FRANC (BF - CME) vs CROSS RATE EURO FX/JAPANESE YEN (RY - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
Cross Rate Chinese Renminbi/Euro (RME) vs. Cross Rate Chinese Renminbi/Japanese Yen (RMJ)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	30%	30%
CROSS RATE EURO FX/AUSTRALIAN DOLLAR (CA - CME) vs CROSS RATE EURO FX /CANADIAN DOLLAR (CC - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	50%	50%
CROSS RATE EURO FX/BRITISH POUND (RP - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Decrease	+3:-4	30%	30%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CROSS RATE EURO FX/JAPANESE YEN (RY - CME) vs TURKISH LIRA FX (EUR) (TRE - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CROSS RATE EURO FX/SWISS FRANC (RF - CME) vs CROSS RATE EURO FX/JAPANESE YEN (RY - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CZECH KORUNA (CZ - CME) vs ISRAELI SHEKEL (IS - CME)						
Spread Credit Rate	New	+4:-5			30%	30%
CZECH KORUNA (CZ - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	Increase	+5:-4	50%	50%	60%	60%
CZECH KORUNA (CZ - CME) vs SWISS FRANC (SF - CME)						
Spread Credit Rate	New	+2:-1			50%	50%
Czech Koruna (CZ) vs Crossrate Euro FX/Czech Koruna (K)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	30%	30%
Czech Koruna (CZ) vs. Hungarian Forint (FR)						
Spread Credit Rate	Decrease	+1:-1	61%	61%	50%	50%
EURO FX (EC - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Decrease	+2:-3	50%	50%	30%	30%
EURO FX (EC - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	30%	30%
EURO FX (EC - CME) vs SWISS FRANC (SF - CME)						
Spread Credit Rate	Decrease	+2:-3	80%	80%	60%	60%
EURO FX (EC - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+2:-6	45%	45%	30%	30%
Euro FX (EC) vs. Hungarian Forint (FR)						
Spread Credit Rate	Decrease	+1:-1	64%	64%	50%	50%
Euro FX (EC) vs. New Zealand Dollar (NE)						
Spread Credit Rate	Decrease	+1:-2	55%	55%	30%	30%
GOLD FUTURES (CX-GC - CME) vs BRITISH POUND (BP - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
GOLD FUTURES (CX-GC - CME) vs CANADIAN DOLLAR (CD - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
HUNGARIAN FORINT (FR - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Decrease	+5:-2	30%	30%	0%	0%
HUNGARIAN FORINT (FR - CME) vs KOREAN WON (KRW - CME)						
Spread Credit Rate	Decrease	+3:-2	30%	30%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
HUNGARIAN FORINT (FR - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Decrease	+2:-5	30%	30%	0%	0%
KOREAN WON (KRW - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Decrease	+5:-3	40%	40%	0%	0%
KOREAN WON (KRW - CME) vs RUSSIAN RUBLE (RU - CME)						
Spread Credit Rate	Decrease	+4:-3	50%	50%	30%	30%
NEW ZEALAND DOLLAR (NE - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Decrease	+1:-5	30%	30%	0%	0%
NEW ZEALAND DOLLAR (NE - CME) vs POLISH ZLOTY (PZ - CME)						
Spread Credit Rate	Decrease	+2:-5	30%	30%	0%	0%
NEW ZEALAND DOLLAR (NE - CME) vs RUSSIAN RUBLE (RU - CME)						
Spread Credit Rate	Decrease	+5:-6	30%	30%	0%	0%
POLISH ZLOTY (PZ - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Decrease	+1:-2	40%	40%	0%	0%
RUSSIAN RUBLE (RU - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+2:-5	45%	45%	0%	0%
SWISS FRANC (SF - CME) vs AFRICAN RAND (RA - CME)						
Spread Credit Rate	Decrease	+2:-1	35%	35%	0%	0%
SWISS FRANC (SF - CME) vs HUNGARIAN FORINT (FR - CME)						
Spread Credit Rate	Decrease	+3:-4	50%	50%	30%	30%
SWISS FRANC (SF - CME) vs NORWEGIAN KRONE (UN - CME)						
Spread Credit Rate	Decrease	+1:-3	35%	35%	0%	0%
SWISS FRANC (SF - CME) vs RUSSIAN RUBLE (RU - CME)						
Spread Credit Rate	Decrease	+3:-2	45%	45%	0%	0%
SWISS FRANC (SF - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+1:-2	60%	60%	30%	30%
Swiss Franc (SF) vs New Zealand Dollar (NE)						
Spread Credit Rate	Decrease	+3:-5	45%	45%	35%	35%
TURKISH LIRA FX (EUR) (TRE - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Increase	+5:-6	0%	0%	35%	35%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
METALS - Inter-commodity Spread Rates						
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
BRENT (ICE) CALENDAR SWAP FUTURES (NY-CY - CME) vs PLATINUM FUTURES (NY-PL - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME) vs PLATINUM FUTURES (NY-PL - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	Increase	+1:-1	0%	0%	45%	45%
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (NY-BB - CME) vs PLATINUM FUTURES (NY-PL - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
CLEARED OTC LONDON GOLD FORWARDS (COLLATERAL MARGIN) (CX-GB - CME) vs COPPER FUTURES (CX-HG - CME)						
Spread Credit Rate	New	+1:-2			30%	30%
CLEARED OTC LONDON GOLD FORWARDS (COLLATERAL MARGIN) (CX-GB - CME) vs SILVER FUTURES (CX-SI - CME)						
Spread Credit Rate	New	+1:-1			30%	30%
COMEX COPPER (CMX-HG - CME) vs COMEX SILVER (CMX-SI - CME)						
Spread Credit Rate	Increase	+2:-1	50%	50%	65%	65%
COMEX COPPER (CMX-HG - CME) vs PLATINUM FUTURES (NYM-PL - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
COMEX COPPER FUTURES (CX-HG) vs COMEX 100 GOLD FUTURES (CX-GC)						
Spread Credit Rate	Increase	+1:-2	50%	50%	65%	65%
COMEX SILVER (CMX-SI - CME) vs PALLADIUM (NYM-PA - CME)						
Spread Credit Rate	Increase	+1:-2	45%	45%	60%	60%
COMEX SILVER (CMX-SI - CME) vs PLATINUM FUTURES (NYM-PL - CME)						
Spread Credit Rate	Increase	+1:-2	50%	50%	65%	65%
GOLD FUTURES (CX-GC - CME) vs BRITISH POUND (BP - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
GOLD FUTURES (CX-GC - CME) vs CANADIAN DOLLAR (CD - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
GOLD FUTURES (CX-GC - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	Increase	+1:-2	50%	50%	60%	60%
OMAN CRUDE OIL (NY-OQ - CME) vs PALLADIUM FUTURES (NY-PA - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PALLADIUM FUTURES (NY-PA - CME) vs BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (NY-BZ - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
PLATINUM FUTURES (NY-PL - CME) vs OMAN CRUDE OIL (NY-OQ - CME)						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%